

# FTSE Non-JPY World Government Bond Index (Non-JPY WGBI)

## Sovereign | Multi-Currency

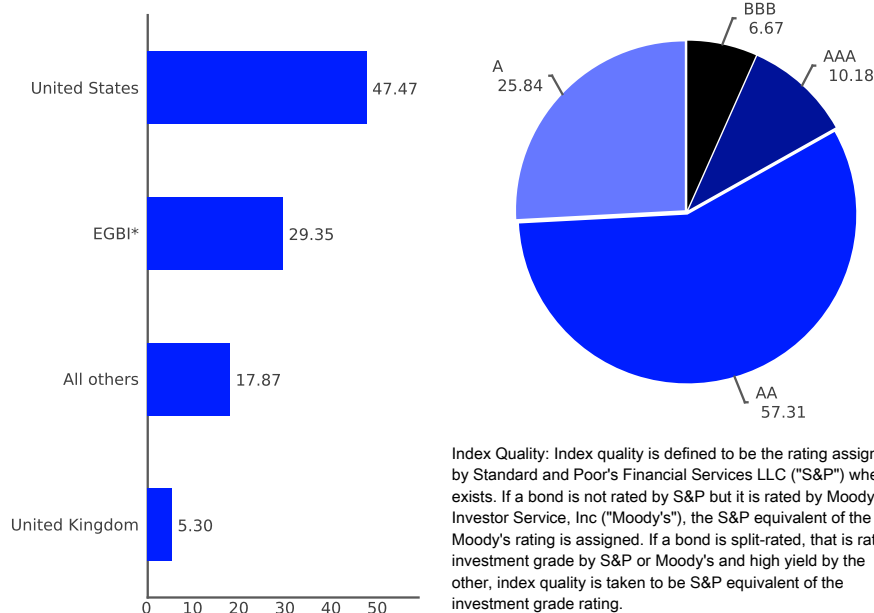
The Non-JPY World Government Bond Index (Non-JPY WGBI) includes all World Government Bond Index (WGBI) markets except Japan. The WGBI measures the performance of fixed-rate, local currency, investment-grade sovereign bonds. The WGBI is a widely used benchmark that currently includes sovereign debt from over 20 countries, denominated in a variety of currencies, and has more than 30 years of history available. The WGBI provides a broad benchmark for the global sovereign fixed income market. Sub-indices are available in any combination of currency, maturity, or rating.

### INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>Non-JPY WGBI</b>	<b>1,049</b>	<b>29,238.26</b>	<b>27,575.50</b>	<b>100.00</b>	<b>2.75</b>	<b>8.96</b>	<b>3.51</b>	<b>6.45</b>	<b>6</b>
1-3 Years	251	7,929.85	7,889.84	28.61	2.57	1.94	3.24	1.85	1
3-5 Years	190	5,931.67	5,887.76	21.35	2.81	3.97	3.26	3.70	4
5-7 Years	127	3,949.88	3,740.73	13.57	2.25	5.99	3.34	5.51	7
7-10 Years	129	3,783.76	3,757.12	13.62	3.25	8.51	3.49	7.35	10
10+ Years	352	7,643.11	6,300.05	22.85	2.89	21.89	4.17	14.78	11
North America	326	14,548.77	13,625.92	49.41	3.05	8.38	4.05	5.92	-0
Latin America	16	218.99	206.44	0.75	7.80	9.52	9.13	5.06	-1
Asia Pacific	178	3,624.64	3,776.06	13.69	2.61	7.02	2.07	5.97	-0
EMEA	529	10,845.86	9,967.07	36.14	2.29	10.38	3.18	7.37	16

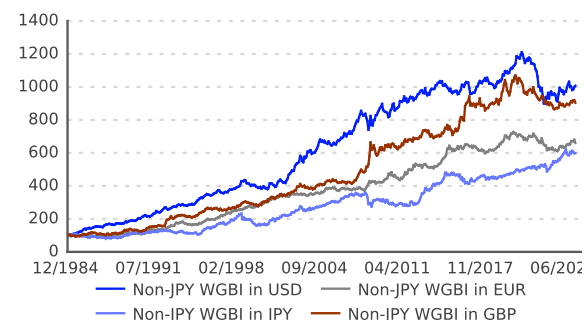
\* In USD billions

### GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



\* The FTSE EMU Government Bond Index (EGBI) consists of EMU-participating countries that meet the WGBI criteria for market inclusion: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Netherlands, Portugal and Spain

### HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
Non-JPY WGBI in USD	5.91	6.77
Non-JPY WGBI in EUR	4.80	6.45
Non-JPY WGBI in JPY	4.55	9.83
Non-JPY WGBI in GBP	5.62	8.33

\* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	2.65	1.22	-1.60	0.84	-2.33	0.15	-0.40	1.27
1 Year	3.02	4.19	3.00	2.46	1.79	-1.35	0.82	3.95
3 Years	-1.78	-0.00	-0.81	-2.10	5.30	-5.07	-1.13	-0.74
5 Years	-1.95	-1.17	-1.65	-2.77	4.65	-4.45	-2.74	-1.69

\* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Currency:	AUD, CAD, CNY*, DKK, EUR, GBP, ILS, MXN, MYR, NOK, NZD, PLN, SEK, SGD, USD
Minimum Maturity:	At least one year
Minimum Market Size:	Entry: At least USD 50 billion, EUR 40 billion. Exit: Below USD 25 billion, EUR 20 billion.
Minimum Issue Size:	Varies by market
Minimum Quality:	Entry: A- by S&P and A3 by Moody's. Exit: Below BBB- by S&P and Baa3 by Moody's
Market Accessibility Level:	Minimum level of 2. For further details on calibration of Market Accessibility Levels, please see <a href="#">Fixed Income Country Classification   LSEG</a>
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Reinvestment of cash flows:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service except for: <ul style="list-style-type: none"><li>- UK Government Bonds (Tradeweb FTSE UK Gilt Benchmark Closing Prices)</li><li>- EMU Government Bonds (Tradeweb FTSE Euro Government Benchmark Closing Prices)</li><li>- US Government Bonds (Tradeweb FTSE US Treasury Benchmark Closing Prices)</li><li>- Israel (provided by Tel Aviv Stock Exchange)</li><li>- Mexico (provided by Proveedor Integral de Precios S.A. de C.V.)</li><li>- Poland (provided by BondSpot)</li><li>- Singapore (provided by the Monetary Authority of Singapore)</li></ul>
Calculation Frequency:	Daily
Settlement Date:	Monthly – Settlement is on the last calendar day of the month. Daily – Same day settlement except if the last business day of the month is not the last calendar day of the month; then, settlement is on the last calendar day of the month.
Base Date:	December 31, 1984

\* China inclusion commenced with the November 2021 profiles and will be phased in over a 36-month period.

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VENDOR CODES

Bloomberg SBI <GO>; SBBI <GO>		LSEG Reference Data Services RIC	
Non-JPY WGBI in USD	SBWGNJYD <INDEX>	Non-JPY WGBI in USD	.FTWGBI_X_JPUSDT
Non-JPY WGBI in EUR	SBWRNJYE <INDEX>	Non-JPY WGBI in EUR	.FTWGBI_X_JPEURT
Non-JPY WGBI in JPY	SBWGNJYU <INDEX>	Non-JPY WGBI in JPY	.FTWGBI_X_JPJPYT
Non-JPY WGBI in GBP	SBWGNJGU <INDEX>	Non-JPY WGBI in GBP	.FTWGBI_X_JPGBPT

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